

Figure 1 - Component Design Approach

Payment Component

Micro Structure Definition:

Internal Instance Variables

date:	Simple Date
currency:	Simple Symbol
notional:	Simple Float
accrual:	Accrual Interface

Interface Definitions:

1) Accrual Interface supports:

- start date
- end date
- rate
- day count
- processing interface

2) Processing interface (required)

- valueEventInProcessor:

Figure 2 - Micro Structure of a Payment Component

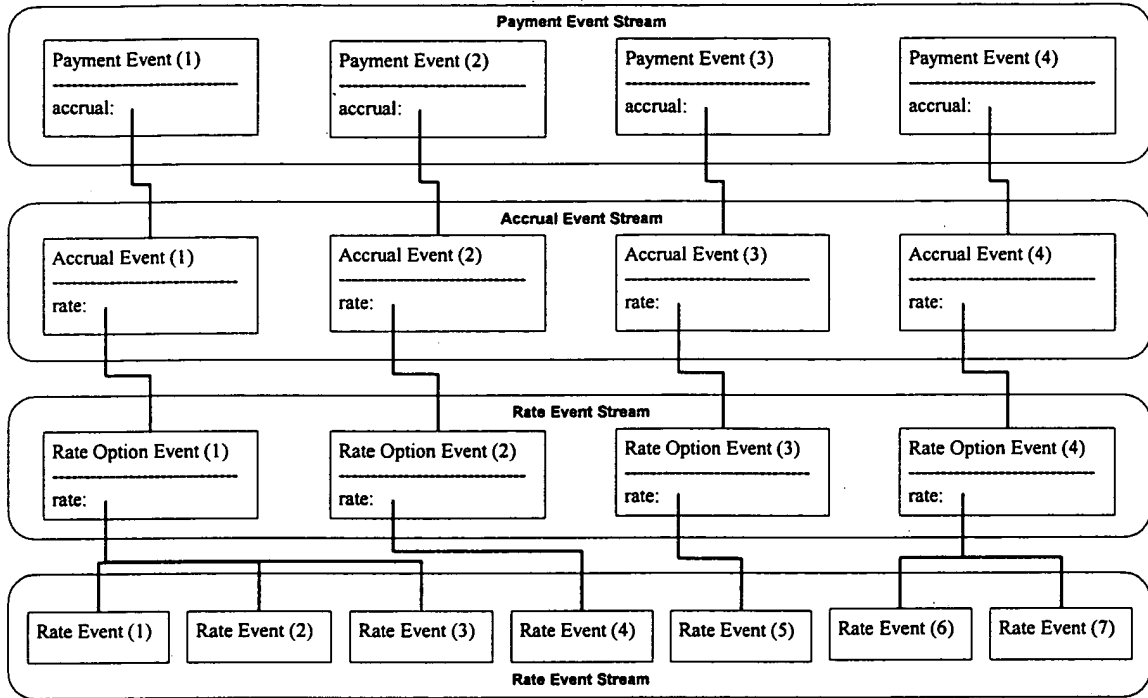
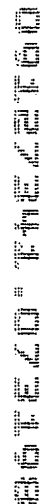


Figure 3 - Macro Structure Example

[illegible]

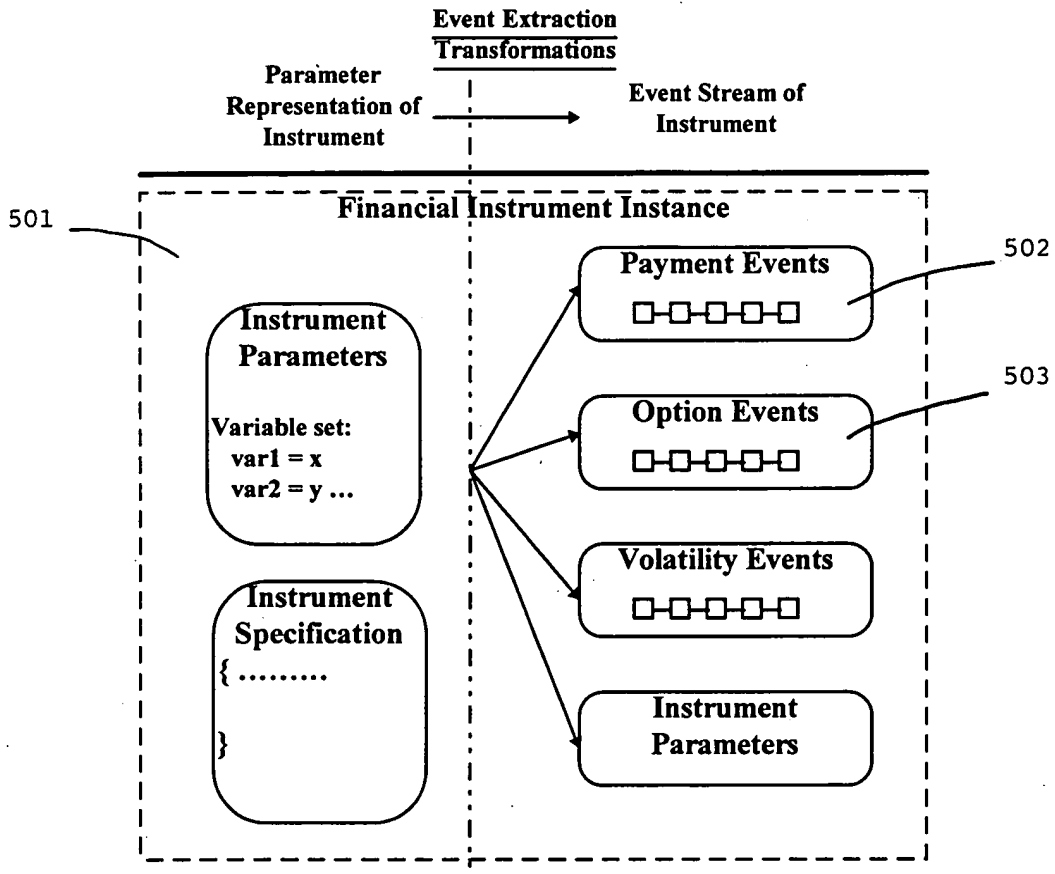


Figure 5 - Financial Instrument Structure Relationships

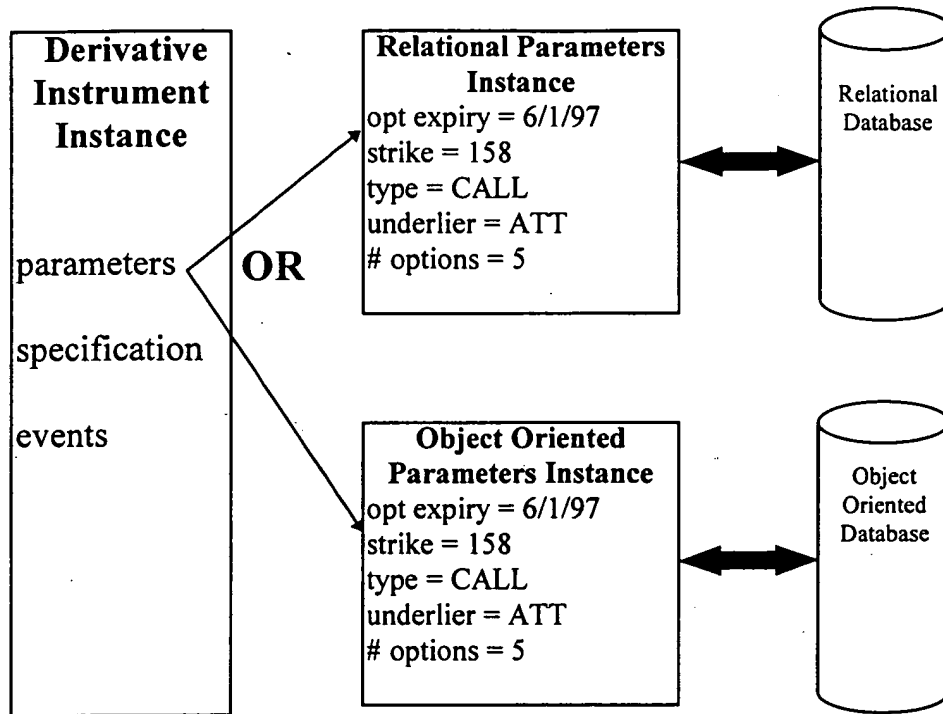


Figure 6 - Alternative Instrument Parameters Implementations

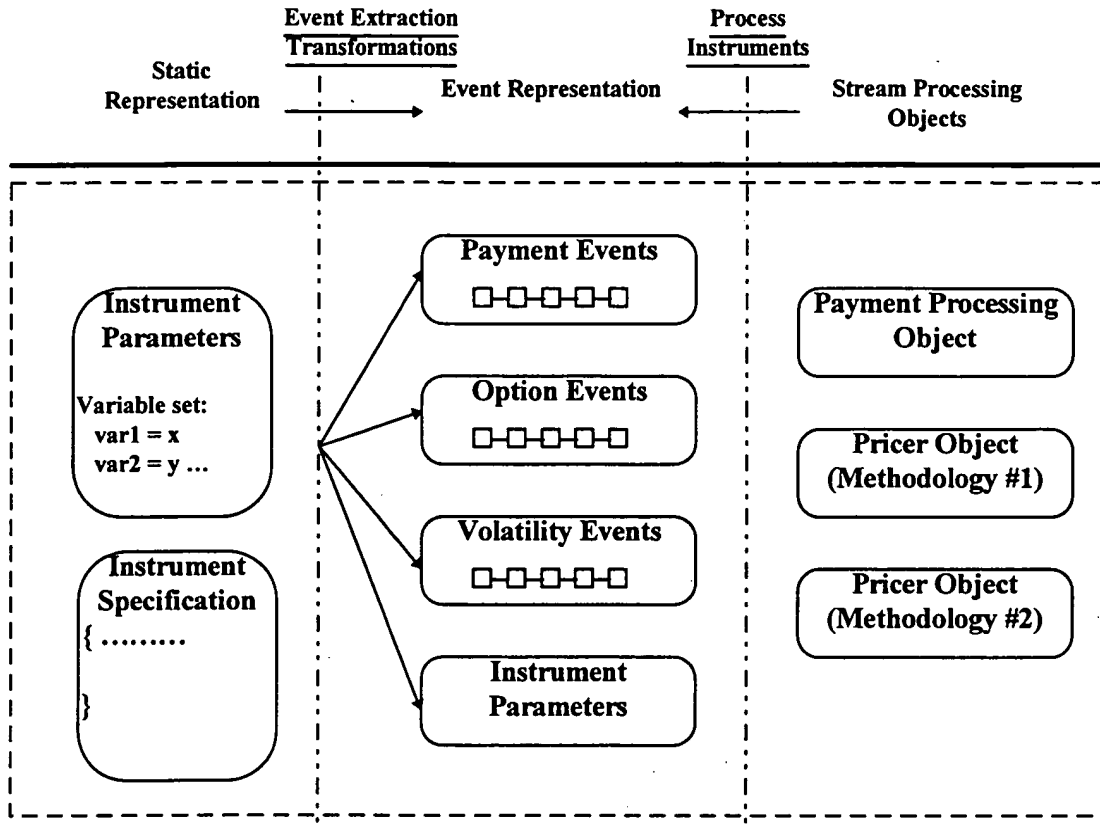


Figure 7 - Event Stream Representation

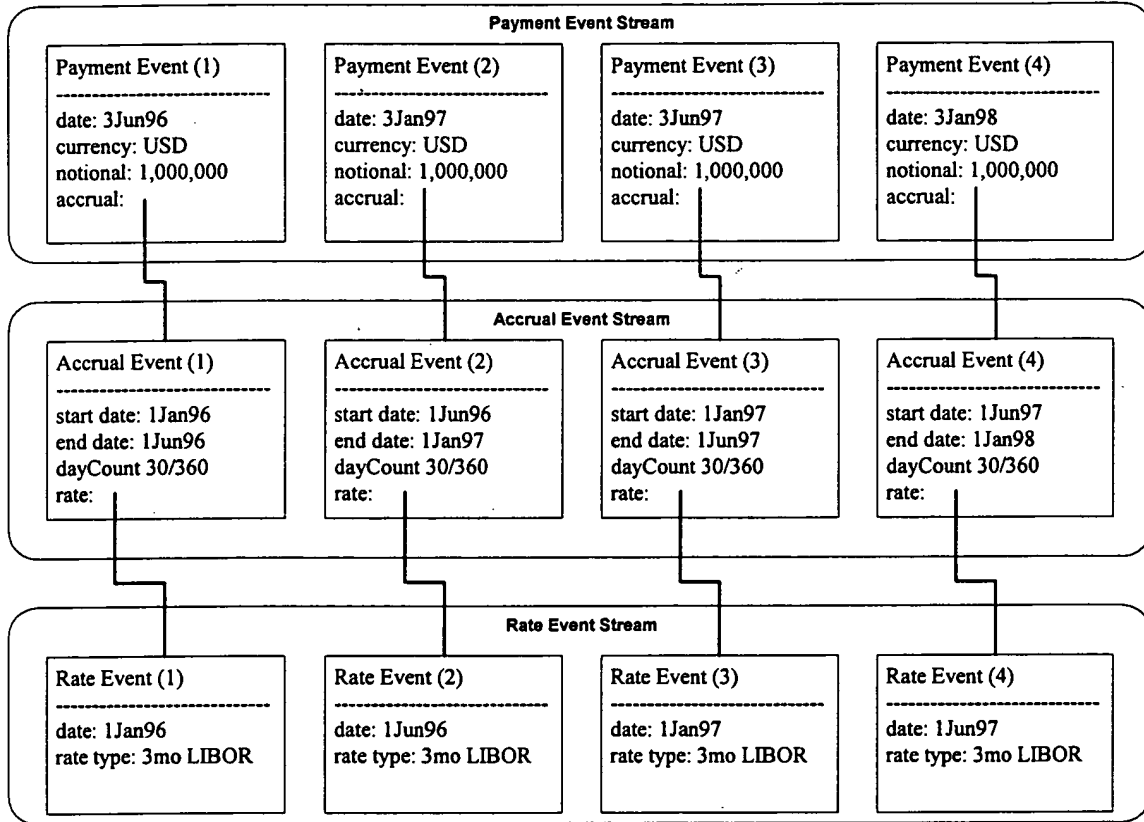


Figure 8 - Simple Swap Event Stream

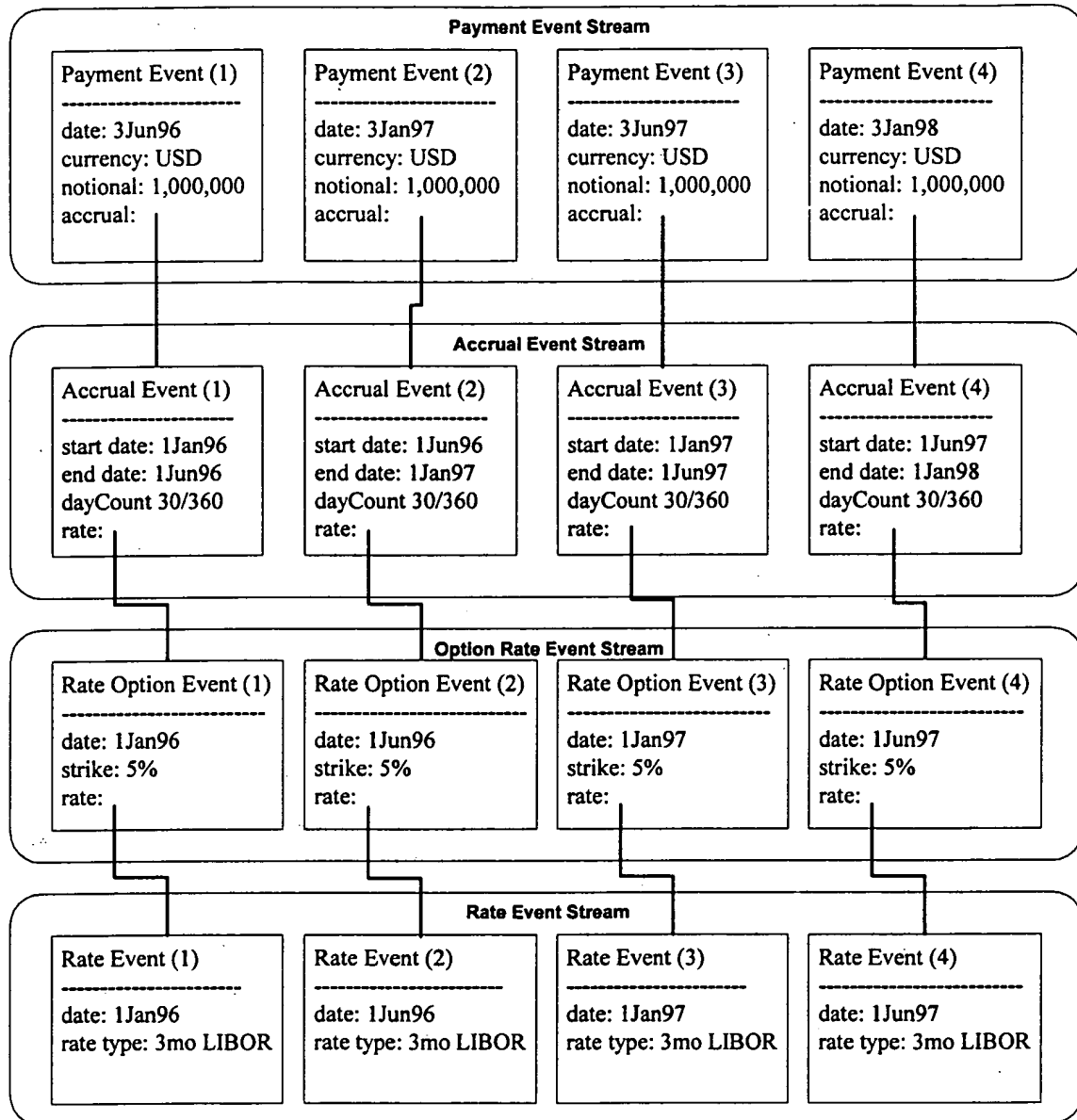


Figure 9 - Simple Option Event Stream Representation

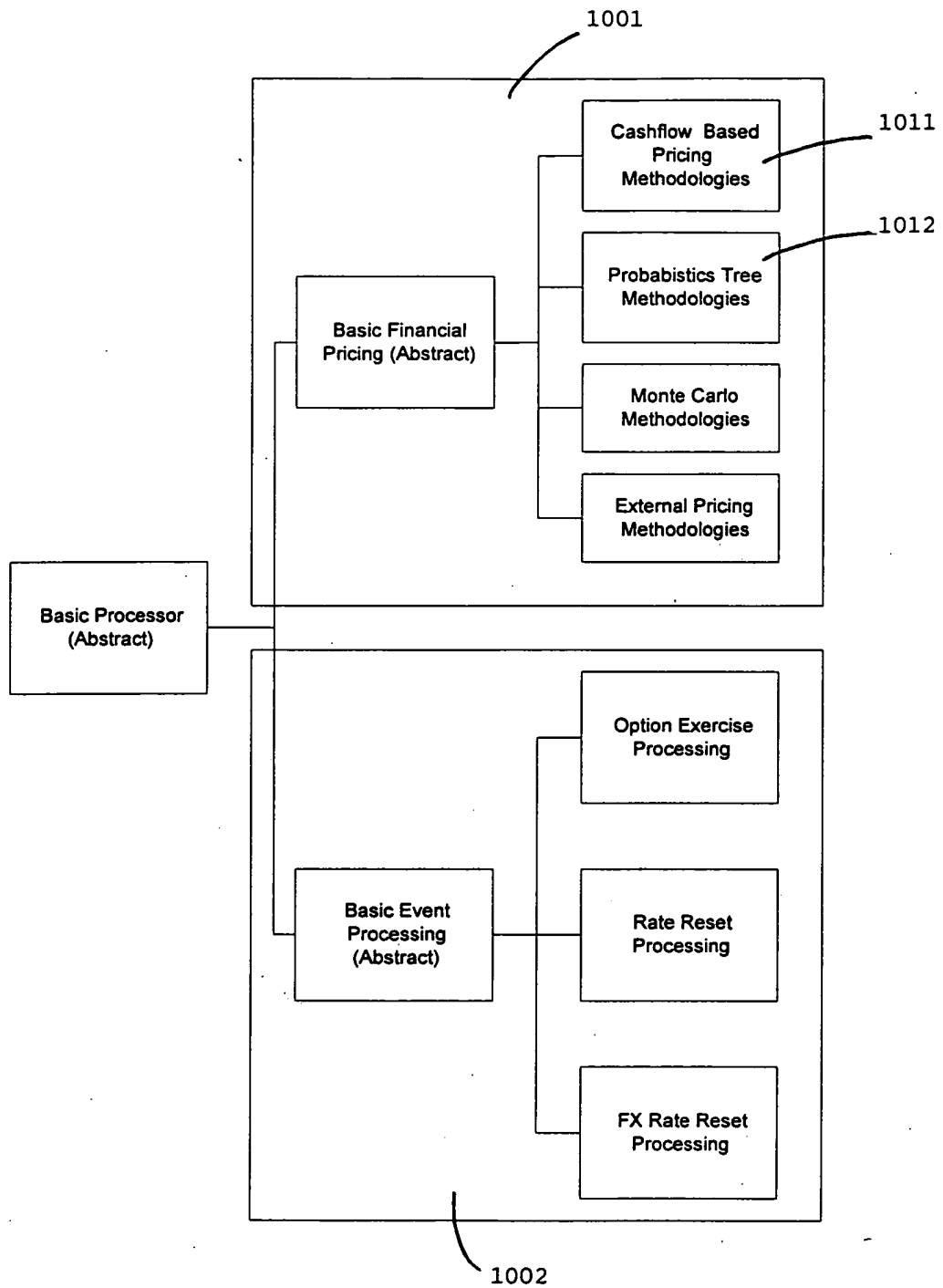


Figure 10 - Example Processing Class Hierarchy

Implemented Behaviour

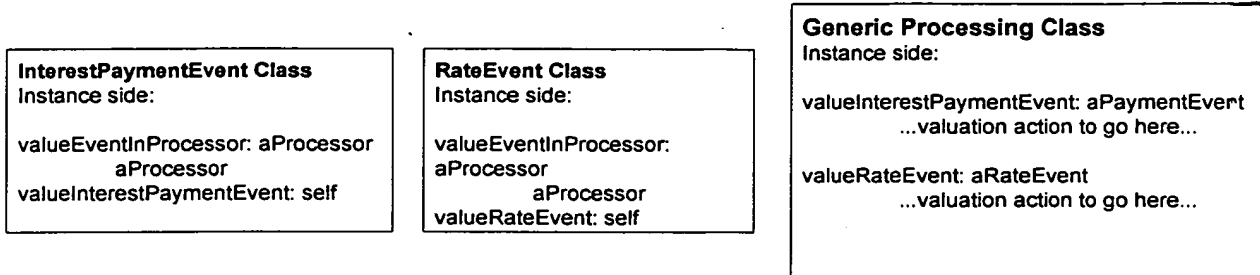


Figure 11 - Methods implemented on Event and Processing Classes

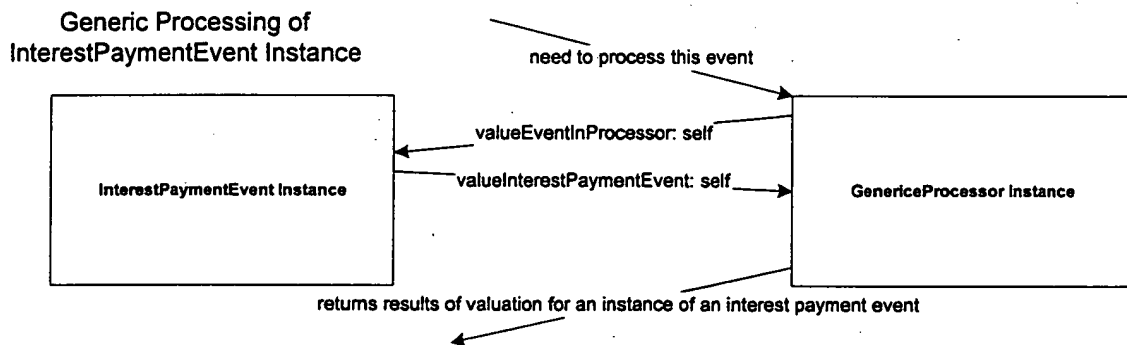


Figure 12 - Double Dispatch Processing for Interest Payment Event

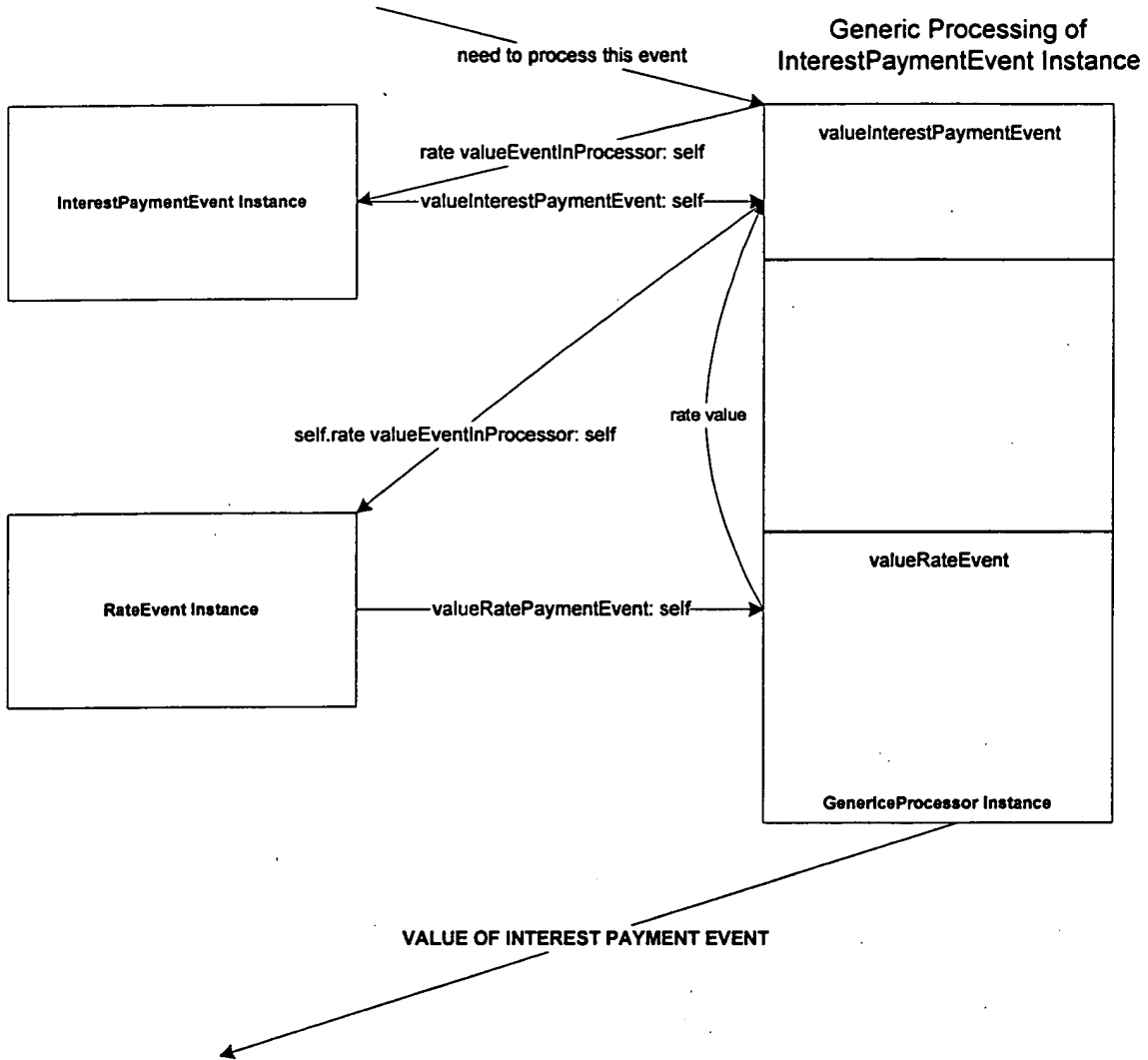


Figure 13 - Nested Double Dispatch

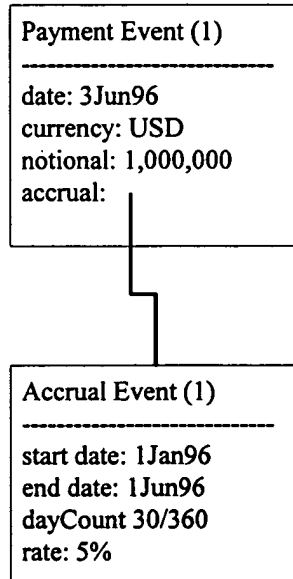


Figure 14 - Single Fixed Rate Payment Event